Journal of Business & Economic Statistics

CONTENTS OF VOLUME 16

(Numbers 61–64)

Articles 1, 127, 261, 369
Editorial Collaborators 508
Index to Volume 15 509

INDEX TO VOLUME 16 (1998)

ARTICLES, BY AUTHOR

Backus, David, Foresi, Silverio, and Zin, Stanley, "Arbitrage Opportunities in Arbitrage-Free Models of Bond Pricing," 13

Baillie, Richard T., Comment on Lobato, I. N., and Savin, N. E., 273

Bell, William R. (*see* Findley, David F.)

Bhattacharya, Utpal, and Spiegel, Matthew, "Anatomy of a Market Failure: NYSE Trading Suspensions (1974–1988)," 216

Bishop, John A., Formby, John P., and Zheng, Buhong, "Inference Tests for Gini-Based Tax Progressivity Indexes," 322

Caner, Mehmet, "A Locally Optimal Seasonal Unit-Root Test," 349

Chen, Bor-Chung (*see* Findley, David F.)

Chhab, Norma (*see* Morry, Marietta)

Chintagunta, Pradeep K., and Prasad, Alok R., "An Empirical Investigation of the 'Dynamic McFadden' Model of Purchase Timing and Brand Choice: Implications for Market Structure," 2

Christoffersen, Peter F., and Diebold, Francis X., "Cointegration and Long-Horizon Forecasting," 450

Cleveland, William P., Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 153

Cockburn, Iain M. (*see* Wang, Peiming)

Cooper, Suzanne J., "Multiple Regimes in U.S. Output Fluctuations," 92

de Brouwer, Gordon, and Ericsson, Neil R., "Modeling Inflation in Australia," 433

de Lima, Pedro J. F., "Nonlinearities and Nonstationarities in Stock Returns," 227

Demos, Antonis, and Sentana, Enrique, "An EM Algorithm for Conditionally Heteroscedastic Factor Models," 357

Deng, Lih Yuan (*see* Kvanli, Alan H.)

Diebold, Francis X. (*see* Christoffersen, Peter F.)

Drost, Feike C., Nijman, Theo E., and Werker, Bas J. M., "Estimation and Testing in Models Containing Both Jumps and Conditional Heteroscedasticity," 237

Durevall, Dick, "The Dynamics of Chronic Inflation in Brazil, 1968–1985," 423

Enders, Walter, and Granger, C. W. J., "Unit-Root Tests and Asymmetric Adjustment With an Example Using the Term Structure of Interest Rates," 304

Ericsson, Neil R., "Associate Editor's Introduction," 369 (*also see* de Brouwer, Gordon)

Ericsson, Neil R., Hendry, David E., and Mizon, Grayhim E., "Exogeneity, Cointegration, and
Economic Policy Analysis," 370

Estrella, Arturo, "A New Measure of Fit for Equations With Dichotomous Dependent Variables," 198

Feder, Moshe (*see* Pfeffermann, Danny)

Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, "New Capabilities and Methods of the X-12-ARIMA Seasonal-Adjustment Program," 127; Reply, 169

Foresi, Silverio (*see* Backus, David)

Formby, John P. (*see* Bishop, John A.)

Franses, Philip Hans, and Lucas, André, "Outlier Detection in Cointegration Analysis," 459

Fridman, Moshe, and Harris, Lawrence, "A Maximum Likelihood Approach for Non-Gaussian Stochastic Volatility Models," 284

Gagné, Robert, and Ouellette, Pierre, "On the Choice of Functional Forms: Summary of a Monte Carlo Experiment," 118

Gelfand, Alan E., Ghosh, Sujit K., Knight, John R., and Sirmans, C. J., "Spatio-Temporal Modeling of Residential Sales Data," 312

Geweke, John, Comment on Lobato, I. N., and Savin, N. E., 269

Geweke, John, and Petrella, Lea, "Prior Density-Ratio Class Robustness in Econometrics," 469

Ghosh, Sujit K. (*see* Gelfand, Alan E.)

Ghysels, Eric, Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 165

Granger, Clive W. J., Comment on Lobato, I. N., and Savin, N. E., 268

Granger, C. W. J. (*see* Enders, Walter)
Guerrero, Victor M., Peña, Daniel, and Poncela, Pilar, "Measuring Intervention Effects on Multiple Time Series Subjected to Linear Restrictions: A Banking Example," 489
Guo, Dajiang, "The Risk Premium of Volatility Implicit in Currency Options," 498
Harbo, Ingrid, Johansen, Søren, Nielsen, Bent, and Rahbek, Anders, "Asymptotic Inference on Cointegrating Rank in Partial Systems," 388
Harris, Lawrence (*see* Fridman, Moshe)
Harvey, David I., Leybourne, Stephen J., and Newbold, Paul, "Tests for Forecast Encompassing," 254
Hendry, David E. (*see* Ericsson, Neil R.)
Ho, Hwai-Chung, and Lin, Chien-fu Jeff, Comment on Lobato, I. N., and Savin, N. E., 272
Horgan, Jane M., "Stabilized Sieve Sampling: A Point-Estimator Analysis," 42
Hylleberg, Svend, Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 167
Jaditz, Ted, and Sayers, Chera L., "Out-of-Sample Forecast Performance as a Test for Nonlinearity in Time Series," 110
Johanson, Søren (*see* Harbo, Ingrid)
Juselius, Katarina, "A Structured VAR for Denmark Under Changing Monetary Regimes," 400
Kiefer, Nicholas M., and Steel, Mark F. J., "Bayesian Analysis of the Prototypal Search Model," 178
Knight, John R. (*see* Gelfand, Alan E.)
Kongsted, Hans Christian, "Modeling Price and Quantity Relations for Danish Manufacturing Exports," 81
Kvanli, Alan H., Shen, Yaung Kaung, and Deng, Lih Yuan, "Construction of Confidence Intervals for the Mean of a Population Containing Many Zero Values," 362
Lam, K. (*see* So, Mike K. P.)
Leybourne, Stephen J. (*see* Harvey, David I.)
Li, W. K. (*see* So, Mike K. P.)
Liesenfeld, Roman, "Dynamic Bivariate Mixture Models: Modeling the Behavior of Prices and Trading Volume," 101
Lin, Chien-fu (*see* Ho, Hwai-Chung)
Lobato, I. N., and Savin, N. E., "Real and Spurious Long-Memory Properties of Stock-Market Data," 261; Reply, 280
Lucas, André (*see* Franses, Philip Hans)
Maravall, Agustín, Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 155
Metin, Kivilcim, "The Relationship Between Inflation and the Budget Deficit in Turkey," 412
Mizon, Grayhim E. (*see* Ericsson, Neil R.)
Monsell, Brian C. (*see* Findley, David F.)
Morry, Marietta, and Chhab, Norma, Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 161
Newbold, Paul (*see* Harvey, David I.)
Nielsen, Bent (*see* Harbo, Ingrid)
Nijman, Theo E. (*see* Drost, Feike C.)
Otto, Mark C. (*see* Findley, David F.)
Ouellette, Pierre (*see* Gagné, Robert)
Partridge, Mark D., and Rickman, Dan S., "Generalizing the Bayesian Vector Autoregression Approach for Regional Interindustry Employment Forecasting," 62
Peña, Daniel (*see* Guerrero, Victor M.)
Peña, Daniel, and Ruiz-Castillo, Javier, "The Estimation of Food Expenditures From Household Budget Data in the Presence of Bulk Purchases," 292
Petrella, Lea (*see* Geweke, John)
Pfeffermann, Danny, Feder, Moshe, and Signorelli, David, "Estimation of Autocorrelations of Survey Errors With Application to Trend Estimation in Small Areas," 339
Poncela, Pilar (*see* Guerrero, Victor M.)
Prasad, Alok R. (*see* Chintagunta, Pradeep K.)
Puterman, Martin L. (*see* Wang, Peiming)
Rahbek, Anders (*see* Harbo, Ingrid)
Rickman, Dan S. (*see* Partridge, Mark D.)
Robinson, P. M., Comment on Lobato, I. N., and Savin, N. E., 276
Rossana, Robert J., "Structural Instability and the Production-Smoothing Model of Inventories," 206
Ruiz-Castillo, Javier (*see* Peña, Daniel)
Ryan, David L., and Wales, Terence J., "A Simple Method for Imposing Local Curvature in Some Flexible Consumer-Demand Systems," 331
Savin, N. E. (*see* Lobato, I. N.)
Sayers, Chera L. (*see* Jaditz, Ted)
Sentana, Enrique (*see* Demos, Antonis)
Shen, Yaung Kaung (*see* Kvanli, Alan H.)
Sickles, Robin C., and Yazbeck, Abdo, "On the Dynamics of Demand for Leisure and the Production of Health," 187
Signorelli, David (*see* Pfeffermann, Danny)
Sirmans, C. J. (*see* Gelfand, Alan E.)
Slesnick, Daniel T., "Are Our Data Relevant to the Theory? The Case of Aggregate Consumption," 52
So, Mike K. P., Lam, K., and Li, W. K., "A Stochastic Volatility Model With Markov Switching," 244
Spiegel, Matthew (*see* Bhattacharya, Utpal)
Steel, Mark F. J. (*see* Kiefer, Nicholas M.)
Vogelsang, Timothy J., "Testing for a Shift in Mean Without Having to Estimate Serial-Correlation Parameters," 73
Wales, Terence J. (*see* Ryan, David L.)
Wallis, Kenneth F., Comment on Findley, David F., Monsell, Brian C., Bell, William R., Otto, Mark C., and Chen, Bor-Chung, 164
Wang, Peiming, Cockburn, Iain M., and Puterman, Martin L., "Analysis of Patent Data—A Mixed-Poisson-Regression-Model Approach," 27
Werker, Bas J. M. (*see* Drost, Feike C.)
Whited, Toni M., "Why Do Investment Euler Equations Fail?" 479
Yazbeck, Abdo (*see* Sickles, Robin C.)
Zheng, Buhong (*see* Bishop, John A.)
Zin, Stanley (*see* Backus, David)